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MAXIMAL ORDER OF MULTIPOINT ITERATIONS
USING n EVALUATIONS*

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ABSTRACT

This paper deals with multipoint iterations without memory for the solution of the nonlinear scalar equation $f^{(m)}(x) = 0$, $m \geq 0$. Let $p_n(m)$ be the maximal order of iterations which use n evaluations of the function or its derivatives per step. We prove the Kung and Traub conjecture $p_n(0) = 2^{n-1}$ for Hermitian information. We show $p_n(m+1) \geq p_n(m)$ and conjecture $p_n(m) \equiv 2^{n-1}$. The problem of the maximal order is connected with Birkhoff interpolation. Under a certain assumption we prove that the Pólya conditions are necessary for maximal order.

1. INTRODUCTION

We consider the problem of solving the nonlinear scalar equation $f^{(m)}(x) = 0$ where m is a nonnegative integer. We solve this problem by multipoint iterations without memory which use n evaluations of the function or its derivatives per step. For fixed n we seek an iteration of maximal order of convergence. This problem is connected with Birkhoff interpolation and can be expressed in terms of the incidence matrix $E_n^k = (e_{ij})$ where $e_{ij} = 1$ if $f^{(j)}(z_i)$ is computed and

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$e_{ij} = 0$ otherwise; $z_i \neq z_j$, and $\sum_{i=1}^k \sum_{j=0}^{\infty} e_{ij} = n$. (Note that the problem of Birkhoff interpolation has been open for 70 years, see Sharma [72].)

Let $p_n^{(m)}$ be the maximal order of multipoint iterations. For $m = 0$, Kung and Traub showed that $p_n^{(0)} \geq 2^{n-1}$. We show that $p_n^{(m+1)} \geq p_n^{(m)}$ and conjecture $p_n^{(m)} = 2^{n-1}$. For $m = 0$ we prove the Kung and Traub conjecture for Hermitian information, i.e., if $f^{(j)}(z_i)$ is computed, then $f^{(0)}(z_i), \dots, f^{(j-1)}(z_i)$ are also computed. Under a certain assumption we prove that the Pólya conditions are necessary for the maximal order, i.e., the total number of $f, f', \dots, f^{(j)}$ evaluations has to be at least $j+1$, $j = 0, 1, \dots, n-1$. We show also that $p_n^{(0)} \leq n(n+1)^{n-1}$. Some special incidence matrices E_n^k are considered and maximal orders of iterations based on E_n^k are discussed.

2. THE n -EVALUATION PROBLEM

We consider the problem of solving the nonlinear scalar equation

$$(2.1) \quad f^{(m)}(x) = 0$$

where $f: D_F \subset \mathbb{C} \rightarrow \mathbb{C}$, \mathbb{C} denotes the one dimensional complex space and m is a nonnegative integer. We assume that there exists a simple zero α of $f^{(m)}$, $f^{(m)}(\alpha) = 0 \neq f^{(m+1)}(\alpha)$, and that f is analytic in a neighborhood of α . Let \mathfrak{F} denote a class of such functions.

We solve (2.1) by stationary iteration and assume that x_1 is a sufficiently close approximation to α . To get the next approximation x_2 to α we need some information on f . We assume that this information $\mathfrak{N} = \mathfrak{N}(x_1; f)$ is given by some

values of the function and its derivatives at the points z_i defined as follows. Let

$$\begin{aligned} z_1 &: f^{(j_1^1)}(z_1), \dots, f^{(j_{\mu_1}^k)}(z_1), \\ &\vdots \\ z_k &: f^{(j_1^k)}(z_k), \dots, f^{(j_{\mu_k}^k)}(z_k) \end{aligned}$$

denote points and numbers of derivatives which are computed where nonnegative integers $\{j_\mu^i\}$ satisfy the relations

$$j_\mu^i < j_{\mu+1}^i \text{ for } i=1,2,\dots,k \text{ and } \mu=1,2,\dots,\mu_i-1,$$

$$\mu_1 + \mu_2 + \dots + \mu_k = n.$$

Furthermore,

$$(2.2) \quad \begin{aligned} z_1 &= x_1 \\ z_{i+1} &= z_{i+1}(z_1, \dots, z_i, f^{(j_1^1)}(z_1), \dots, f^{(j_{\mu_1}^1)}(z_1), \dots, \\ &\quad f^{(j_1^i)}(z_i), \dots, f^{(j_{\mu_i}^i)}(z_i)) \text{ for } i = 1, 2, \dots, k, \end{aligned}$$

$$z_i \neq z_j \text{ for } x_1 \neq \alpha \text{ and } i \neq j, i, j = 1, 2, \dots, k,$$

$$x_2 = z_{k+1}.$$

This means that every z_{i+1} is the function of the previous information computed at z_1, \dots, z_i and the next approximation $x_2 = z_{k+1}$ depends on n evaluations. Sometimes we shall use the notation $z_i = z_i(x_1)$ or $z_i = z_i(x_1, f)$ to stress the dependence on x_1 and f .

To simplify further notations we define an incidence matrix $E_n^k = (e_{ij})$ of the information \mathfrak{M} , $i = 1, 2, \dots, k$ and $j = 0, 1, \dots$, as follows. Let

$$(2.3) \quad e_{ij} = \begin{cases} 1 & \text{if we compute } f^{(j)}(z_i) \\ 0 & \text{if we do not compute } f^{(j)}(z_i), \end{cases}$$

where

$$(2.4) \quad \sum_{j=0}^{\infty} e_{ij} > 0 \quad \text{for } i = 2, 3, \dots, k,$$

$$(2.5) \quad |E_n^k| = \sum_{i=1}^k \sum_{j=0}^{\infty} e_{ij} = n, \quad (\text{thus } k \leq n+1).$$

The condition (2.4) means that at every point z_i , $i \geq 2$, we compute at least one derivative. (We consider f to be the zeroth derivative $f^{(0)}$.) However we do not, at this point, insist on any information being computed at $z_1 = x_1$. We show in Lemma 3.2 that $f^{(m)}$ must be evaluated at x_1 . The condition (2.5) means that we use exactly n evaluations. Let

$$(2.6) \quad e_n^k = \{(i,j) : e_{ij} = 1, i = 1, 2, \dots, k; j = 0, 1, \dots\}$$

Hence the information \mathfrak{N} can then be defined in terms of the incidence matrix E_n^k as follows:

$$(2.7) \quad \mathfrak{N} = \mathfrak{N}(x_1; f) = \{f^{(j)}(z_i) : (i,j) \in e_n^k\}.$$

The concept of an incidence matrix is used in Birkhoff interpolation, see Sharma [72]. We shall show some connections between the n evaluation problem and Birkhoff interpolation.

Having the information \mathfrak{N} we define the next approximation x_2 , $x_2 = z_{k+1}$, as $x_2 = \varphi(x_1; \mathfrak{N}(x_1; f))$ where φ is a given function.

We call φ an iteration function if for every $f \in \mathfrak{F}$, with $f^{(m)}(\alpha) = 0$ there exists $\delta > 0$ such that for any x_1 , $|x_1 - \alpha| \leq \delta$, the sequence

$$(2.8a) \quad x_{d+1} = \varphi(x_d; \mathfrak{N}(x_d; f)), \quad d = 1, 2, \dots$$

is well-defined and

$$(2.8b) \quad \lim_{d \rightarrow \infty} x_d = \alpha,$$

$$(2.8c) \quad \alpha = \varphi(\alpha, \mathfrak{N}(\alpha; f)).$$

Such iterations are called k -point iteration without memory since they use exactly n new evaluations at k distinct points. If $k > 1$ they are called multipoint iterations (see Traub [61], [64], and Kung and Traub [74]). Let Φ be a class of iterations φ with $k \geq 1$.

Since these iterations are stationary and without memory it is sufficient to define how x_2 is generated from x_1 and to measure the goodness of φ by examining some properties of $x_2 - \alpha$ as x_1 tends to α .

We want to find an iteration for which x_2 approximates α as closely as possible, i.e., we seek an iteration with the maximal order. In a previous paper (Wozniakowski [75]) we proved that if a set of iterations Φ is not empty then the maximal order of iteration is equal to the order of information. This gives us a powerful technique for proving maximal order. Let us briefly recall what we mean by orders of iteration and information.

We shall say $\{\tilde{f}(\cdot; x_1)\}$ is equal to f with respect to \mathfrak{N} (briefly denoted by $\tilde{f} \stackrel{\mathfrak{N}}{=} f$) iff

- (i) $f, \tilde{f}(\cdot; x_1) \in \mathfrak{S}$,
- (ii) $\tilde{f}^{(m)}(\tilde{\alpha}; x_1) = 0$ and $f^{(m)}(\alpha) = 0$ where $\tilde{\alpha} = \tilde{\alpha}(x_1)$ and $\lim_{x_1 \rightarrow \alpha} \tilde{\alpha}(x_1) = \alpha$,

$$(iii) \quad \lim_{x_1 \rightarrow \alpha} \tilde{f}^{(j)}(\alpha; x_1) = g^{(j)}(\alpha) \text{ where } g(\alpha) = 0 \text{ and} \\ g \in \mathfrak{F}, j = 0, 1, \dots$$

$$(iv) \quad \mathfrak{N}(x_1; \tilde{f}) = \mathfrak{N}(x_1; f), \text{ i.e., } \tilde{f}^{(j)}(z_i; x_1) = f^{(j)}(z_i) \\ \text{for } (i, j) \in e_n^k.$$

The first three conditions mean that $\tilde{f}(x; x_1)$ is sufficiently regular with respect to x and tends to a function g , $g \in \mathfrak{F}$, as x_1 tends to α . The condition (iv) means that \tilde{f} and f have the same information \mathfrak{N} at the point x_1 . Therefore any iteration φ will produce the same approximation x_2 for \tilde{f} and f , $\varphi(x_1; \mathfrak{N}(x_1; \tilde{f})) \equiv \varphi(x_1; \mathfrak{N}(x_1; f))$. Since we cannot recognize \tilde{f} from f using information (2.7), we should approximate not only the zero α of f , but at the same time, the zero $\tilde{\alpha}$ of \tilde{f} . This leads us to the following definitions of orders of iteration and information.

Let A be a set defined by

$$A = \{q \geq 1; \forall f \in \mathfrak{F}, f^{(m)}(\alpha) = 0, \forall \tilde{f} \stackrel{\mathfrak{N}}{\approx} f, \limsup_{x_1 \rightarrow \alpha} \frac{|x_2 - \tilde{\alpha}|}{|x_1 - \alpha|^{q-\epsilon}} = 0, \forall \epsilon > 0\}$$

A number $p = p(\varphi)$ is called an order of the iteration φ iff

$$(2.9) \quad p(\varphi) = \begin{cases} 0 & \text{if } A \text{ is empty,} \\ \sup A & \text{otherwise.} \end{cases}$$

Using this convention $p(\varphi)$ always exists; however the only interesting cases are for $A \neq \emptyset$. Furthermore, let

$$B = \{q \geq 1; \forall f \in \mathfrak{F}, f^{(m)}(\alpha) = 0, \forall \tilde{f} \stackrel{\mathfrak{N}}{\approx} f, \limsup_{x_1 \rightarrow \alpha} \frac{|\alpha - \tilde{\alpha}|}{|x_1 - \alpha|^{q-\epsilon}} = 0, \forall \epsilon > 0\}.$$

A number $p = p(\mathfrak{N})$ (sometimes denoted $p = p(E_n^k)$) is called an order of the information \mathfrak{N} if

$$(2.10) \quad p(\mathfrak{N}) = \begin{cases} 0 & \text{if } B \text{ is empty,} \\ \sup B & \text{otherwise.} \end{cases}$$

We know that if $\Phi \neq \emptyset$ then

$$(2.11) \quad \sup_{\varphi \in \Phi} p(\varphi) = p(\mathfrak{N})$$

and $p(\mathfrak{N}) = p(I_{\mathfrak{N}})$ where $I_{\mathfrak{N}}$ is a generalized interpolatory method. (See Wozniakowski [75].)

We are now in a position to define the n -evaluation problem (see Kung and Traub [73] and [74]). For fixed n and m we wish to find a number $k = k(n, m)$, points $z_i = z_i(x_1)$ for $i = 2, 3, \dots, k$, an incidence matrix E_n^k , $|E_n^k| = n$, and an iteration φ which uses E_n^k (see (2.8)) such that $p(\varphi)$ is maximal. Due to (2.11) this is equivalent to maximizing the order of information \mathfrak{N} , i.e., to find E_n^{*k} such that

$$(2.12) \quad p_n(m) = \sup_{E_n^k} p(E_n^k),$$

$$(2.13) \quad p(E_n^{*k}) = p_n(m).$$

We recall the Kung and Traub conjecture for $m = 0$ (Kung and Traub [74]):

$$(2.14) \quad p_n(0) = 2^{n-1}.$$

They showed two different matrices E_n^k , $n \geq 2$, for which the order of iteration is equal to 2^{n-1} (see Section 3), so we know that

$$(2.15) \quad p_n(0) \geq 2^{n-1}.$$

We now show a relationship among the $p_n(m)$ for different m .

Lemma 2.1

Let $\varphi = \varphi(\mathfrak{N})$ be an iteration of order p for the problem $f^{(m)}(x) = 0$ which uses n evaluations per step. Then there exists an iteration $\varphi^* = \varphi^*(\mathfrak{N}^*)$ for the problem $f^{(m+1)}(x) = 0$ which also uses n evaluations and has the same order p .

Proof

Let $E_n^k = (e_{ij})$ be the incidence matrix of \mathfrak{N} and $E_n^{*k} = (e_{ij}^*)$ be defined by

$$e_{ij}^* = \begin{cases} 1 & \text{if } e_{i,j-1} = 1 \\ 0 & \text{otherwise.} \end{cases}$$

Let \mathfrak{N}^* be information with the incidence matrix E_n^{*k} based on the points $z_i = z_i(x_1)$, $i = 2, \dots, k$, from \mathfrak{N} . For any f_1 from \mathfrak{S} , $f_1^{(m+1)}(\alpha) = 0 \neq f_1^{(m+2)}(\alpha)$, define

$$f(x) = f_1'(x).$$

Thus, $f \in \mathfrak{A}$, $f^{(m)}(\alpha) = 0 \neq f^{(m+1)}(\alpha)$, and $f^{(j)}(x) \equiv f_1^{(j+1)}(x)$.

Hence

$$\mathfrak{N}^*(x_1; f_1) = \mathfrak{N}(x_1; f).$$

Let us define φ^* by

$$\varphi^*(x_1; \mathfrak{N}^*(x_1; f_1)) = \varphi(x_1, \mathfrak{N}(x_1; f)).$$

Since f_1 is arbitrary it easily follows that $p(\varphi^*) = p(\varphi)$. ■

From Lemma 2.1 and (2.15) we immediately get

Corollary 2.2

$$p_n(m) \geq p_n(m-1) \geq 2^{n-1} \text{ for any } m \geq 1. \quad \blacksquare$$

Although Corollary 2.2 states that $p_n(m)$ is at least $p_n(m-1)$ we propose

Conjecture 2.3

$$p_n^{(m)} = 2^{n-1} \quad \forall m \geq 0, n \geq 1. \quad \blacksquare$$

3. EXISTENCE OF ITERATIONS

Recall that Φ is a class of iterations defined by (2.8). In this section we show what we have to assume on the information \mathfrak{N} to be sure that Φ is not empty. We shall prove that $\Phi = \emptyset$ if any of the following three conditions hold:

- (1) If $z_i(x_1)$ does not converge to α .
- (2) If we do not compute $f^{(m)}(x_1)$, i.e., $e_{1m} = 0$.
- (3) If $n = 1$ under the assumption on sufficiently regularity of φ as a function of x_1 .

We prove this in the following Lemmas.

Lemma 3.1

Let φ be an iteration which uses the information \mathfrak{N} . Then for any $f \in \mathfrak{F}$, $f^{(m)}(\alpha) = 0$,

$$\lim_{x_1 \rightarrow \alpha} z_i(x_1; f) = \alpha \quad \text{for } i = 1, 2, \dots, k+1.$$

Proof

Suppose on the contrary that there exist $f \in \mathfrak{F}$, $f(\alpha) = 0$, an index i , $2 \leq i \leq k$, a number $\epsilon > 0$ and a sequence $\{x_j\}$ such that

$$\lim_{j \rightarrow \infty} x_j = \alpha \quad \text{and} \quad |z_i(x_j) - \alpha| \geq \epsilon \quad \text{for } j \geq j_0.$$

Let $J = \{x: |x - \alpha| < \epsilon\}$. Define $f_1: J \rightarrow \mathbb{C}$ such that $f_1(x) = f(x)$ for $x \in J$. Since $f_1 \in \mathfrak{F}$ there exists $\delta_1 > 0$ such that any x_1 , $|x_1 - \alpha| \leq \delta_1$ is a good initial approximation.

Setting $x_1 = x_j$, for large j , where $|x_j - \alpha| \leq \delta_1$, we get $z_i(x_j) \notin J$ and $\mathfrak{N}(x_1; f_1)$ is not well defined which contradicts (2.8a). ■

Lemma 3.2

Let \mathfrak{N} be any information with the incidence matrix E_n^k . If $\Phi \neq \emptyset$ then $e_{1m} = 1$, (i.e. we have to compute $f^{(m)}(x_1)$).

Compare Theorem 4.1 in Kung and Traub [73] which proves this result for $m = 0$.

Proof

Let $\varphi \in \Phi$ and suppose on the contrary that $e_{1m} = 0$. Let f be any function from \mathfrak{F} , $f^{(m)}(\alpha) = 0$. Let x_1 be sufficiently close approximations to α , $x_1 \neq \alpha$. From (2.2) we get $\delta = \min_{2 \leq i \leq k} |z_i(x_1) - x_1| > 0$.

Define

$$f_1(x) = \begin{cases} f(x) - \frac{f^{(m)}(x_1)}{m!}(x-x_1)^m & \text{for } |x-x_1| < \delta \\ f(x) & \text{otherwise} \end{cases}$$

Note that $f_1 \in \mathfrak{F}$, $f_1^{(m)}(x_1) = 0$, and

$$\begin{aligned} f_1^{(j)}(x_1) &= f^{(j)}(x_1) & \text{for } j \neq m \\ f_1^{(j)}(z_i) &= f^{(j)}(z_i) & \text{for any } j \text{ and } i = 2, \dots, k. \end{aligned}$$

Since we do not compute $f^{(m)}(x_1)$ then

$$\mathfrak{N}(x_1; f_1) = \mathfrak{N}(x_1; f).$$

But x_1 is the zero of f_1 and due to (2.8c) it follows

$$x_2 = \varphi(x_1; \mathfrak{N}(x_1; f)) = \varphi(x_1; \mathfrak{N}(x_1; f_1)) = x_1.$$

Thus, $x_d \equiv x_1$ and $\lim_d x_d \neq \alpha$ which contradicts (2.8b). ■

An iteration function φ can be treated as a function of x , $\varphi(x) = \varphi(x; \mathfrak{N}(x; f))$ for x close to α . We shall prove that if φ is sufficiently regular then the number of evaluations n has to be at least two.

Lemma 3.3

If an iteration φ is a sufficiently smooth function of x then $n \geq 2$.

Proof

It is enough to prove Lemma 3.3 for the real case. Assume on the contrary that $n = 1$. From Lemma 3.2 it follows that this unique piece of information is given by $f^{(m)}(x_1)$. Let

$$\varphi(x; f^{(m)}(x)) = x + g(x, f^{(m)}(x)).$$

From (2.8b) it follows

$$g(\alpha, 0) = 0 \quad \forall \alpha \text{ such that } f^{(m)}(\alpha) = 0, f \in \mathfrak{F}$$

From this and the regularity of φ we can express $g(x, y)$

$$g(x, y) = y^k h(x, y)$$

for an integer $k \geq 1$ where $h(x, 0) \neq 0$ and $h(x) = h(x, f(x))$ is a continuous function for x close to α .

Let $h(\alpha) \neq 0$ and for simplicity we assume that $h(\alpha) > 0$. (If $h(\alpha) < 0$ then the proof is analogous.) Let $f \in \mathfrak{F}$ be a polynomial of degree $m+1$ and $f^{(m+1)}(x) \equiv 1$, $f(\alpha) = 0$. There exists $\delta = \delta(f) > 0$ such that for any x_1 , $|x_1 - \alpha| \leq \delta$ the sequence $x_{d+1} = \varphi(x_d, f^{(m)}(x_d)) = x_d + \left[f^{(m)}(x_d) \right]^k h(x_d)$ is well defined for any d and converges to α (see (2.8)). For

$e_d = x_d - \alpha$ we get

$$(3.2) \quad e_{d+1} = [1 + e_d^{k-1} h(x_d)] e_d.$$

If x_1 is close but different from α then $e_d \neq 0$ for any d . Since $\lim e_d = 0$ then for any d_1 there exists $d \geq d_1$ such that $|e_{d+1}|^d < |e_d|$, i.e.

$$(3.3) \quad |1 + e_d^{k-1} h(x_d)| < 1.$$

We consider two cases.

Case I. Let k be odd. Then for large d we have

$$e_d^{k-1} h(x_d) \cong e_d^{k-1} h(\alpha) > 0$$

which contradicts (3.3).

Case II. Let k be even. We prove that h does not change sign for $x \in [\alpha - \delta, \alpha + \delta]$. If so, then by the continuity of h there exists x^* such that $h(x^*) = 0$ and $0 < |x^* - \alpha| < \delta$. Setting $x_1 = x^*$ we get $x_d \equiv x^*$ which contradicts (3.3). Thus $h(x) \geq h_0 > 0$ for $|x - \alpha| \leq \delta$. Define $f_1: [\alpha - \delta, \alpha + \delta] \rightarrow \mathfrak{R}$ such that $f_1(x) = f(x)$. Since f_1 also belongs to \mathfrak{F} , $f_1^{(m)}(\alpha) = 0$, there exists $\delta_1 > 0$ such that $x_{d+1} = \varphi(x_d; \mathfrak{N}(x_d; f_1))$ is well defined whenever $|x_1 - \alpha| \leq \delta_1$. Let $x_1 > \alpha$. Keeping in mind that $\mathfrak{N}(x_d; f_1) \equiv \mathfrak{N}(x_d; f)$, from (3.2) we get

$$e_{d+1} \geq (1 + e_d^{k-1} h_0) e_d \geq (1 + e_1^{k-1} h_0)^d e_1.$$

Hence, there exists an index d such that $e_{d+1} > \delta$, and since $f_1(x_{d+1})$ is not defined we get a contradiction with (2.8a). ■

4. HERMITIAN INFORMATION

In this section we deal with a special case of the n -evaluation problem when the information \mathfrak{M} is hermitian.

Definition 4.1

\mathfrak{M} is called hermitian information if the incidence matrix E_n^k (which is now called hermitian) satisfies

$$e_{ij} = 1 \Rightarrow e_{i0} = e_{i1} = \dots = e_{i,j-1} = 1 \quad \forall (i,j) \in e_n^k \quad \blacksquare$$

This means that if $f^{(j)}(z_i)$ is computed then $f^{(0)}(z_i), \dots, f^{(j-1)}(z_i)$ are also computed.

Let s_i denote the number of evaluations at z_i , i.e., $e_{i,s_i-1} = 1$ and $e_{i,s_i} = 0$. Then

$$(4.1) \quad s_1 + s_2 + \dots + s_k = n \text{ where } s_i \geq 1 \text{ for } i = 1, 2, \dots, k.$$

For given n and k we want to find s_i and z_i , $i = 1, 2, \dots, k$, to maximize the order of information. Let $p_n(m, H)$ be the maximal order of hermitian information. Note that $p_n(m) \geq p_n(m, H)$.

First we shall discuss a property of hermitian informations for the problem $f(x) = 0$, i.e., $m = 0$.

Theorem 4.1 ($m = 0$)

The order $p(E_n^k)$ of the hermitian information \mathfrak{M} with the incidence matrix E_n^k satisfies

$$(4.2) \quad p(E_n^k) \leq s_1 \prod_{i=2}^k (s_i + 1). \quad \blacksquare$$

Proof

It is easy to verify that if $\tilde{f} \stackrel{\mathfrak{M}}{=} f$ then

$$(4.3) \quad \tilde{f}(x; x_1) = f(x) + G(x; x_1) \prod_{i=1}^k (x-z_i)^{s_i}$$

for an analytic function G . Since $\tilde{f}'(\alpha; x_1)$ tends to $g'(\alpha) \neq 0$ then setting $x = \alpha$ in (4.3) we get

$$(4.4) \quad (\alpha - \tilde{\alpha}) = \frac{G(\alpha; x_1)}{g'(\alpha)} (1 + o(1)) \prod_{i=1}^k (\alpha - z_i)^{s_i}.$$

Define q_i by

$$\frac{\alpha - z_i}{e_1^{q_i - \epsilon}} \rightarrow 0 \quad \text{and} \quad \frac{\alpha - z_i}{e_1^{q_i + \epsilon}} \rightarrow +\infty, \quad \forall \epsilon > 0$$

where $e_1 \equiv x_1 - \alpha$. Since $z_i = z_i(x_1)$ tends to α (see Lemma 3.1) then q_i exists and $q_i \geq 0$ for $i = 1, 2, \dots, k$. Note that $q_1 = 1$.

Let $p_1 = q_1 = 1$ and

$$(4.5) \quad p_{j+1} = \sum_{i=1}^j q_i s_i, \quad j = 1, 2, \dots, k.$$

From (4.4) we get

$$(4.6) \quad \frac{\alpha - \tilde{\alpha}}{e_1^{p_{k+1} - \epsilon}} = \frac{G(\alpha; x_1)}{g'(\alpha)} (1 + o(1)) \prod_{i=1}^k \left\{ \frac{\alpha - z_i}{e_1^{q_i - \delta}} \right\}^{s_i} \rightarrow 0, \quad \forall \epsilon > 0,$$

where $\delta = \epsilon/n$. For $G(\alpha; x_1) \equiv \text{const} \neq 0$ we get

$$(4.7) \quad \frac{\alpha - \tilde{\alpha}}{e_1^{p_{k+1} + \epsilon}} \rightarrow \infty, \quad \forall \epsilon > 0.$$

Now we shall prove that there exists a function f such that

$$(4.8) \quad q_i \leq p_i \quad \text{for } i = 1, 2, \dots, k.$$

Let f be any function such that $f \in \mathfrak{F}$, $f(\alpha) = 0$ and $f^{(j)}(\alpha) \neq 0$ for $j = 1, 2, \dots$. Since $p_1 = q_1$, the condition (4.8) holds for $i = 1$. Assume by induction that this holds for $i \leq j$. Suppose by the contrary that

$$q_{j+1} > p_{j+1} = \sum_{i=1}^j q_i s_i.$$

Define

$$r = \sum_{i=1}^j s_i.$$

Case I. Let $r = 1$. This means that $j = 1$, $s_1 = 1$ and $z_2 = z_2(x_1, f(x_1))$ approximates α with order greater than $p_2 = 1$.

Define

$$(4.9) \quad h(x_1, f(x_1)) = \frac{x_1 - f(x_1) - z_2}{z_2 - x_1} + 1.$$

It is easy to verify that

$$h(x_1, f(x_1)) = f'(\alpha)(1 + o(1)).$$

Case II. Let $r > 1$ and \tilde{f} be the Hermite interpolatory polynomial of degree less than r defined by

$$\tilde{f}^{(l)}(z_i) = f^{(l)}(z_i), \quad i = 1, 2, \dots, j; \quad l = 0, 1, \dots, s_i - 1.$$

Let $\tilde{\alpha}$ be the nearest zero of \tilde{f} to $z_1 = x_1$. Then

$$(4.10) \quad \frac{\tilde{\alpha} - \alpha}{\prod_{i=1}^j (\alpha - z_i)^{s_i}} f'(\alpha) = \frac{f^{(r)}(\alpha)}{r!} (1 + o(1)).$$

Note that $\tilde{\alpha}$ is a function of x_1 and information $\mathfrak{N}(x_1; f) = \{f^{(l)}(z_i): i = 1, 2, \dots, j; l = 0, 1, \dots, s_i - 1\}$. Recall that $z_{j+1} = z_{j+1}(x_1, \mathfrak{N}(x_1; f))$ and $z_{j+1} - \alpha = o(e_1^{j+1})$. Define

$$(4.11) \quad h(x_1, \mathfrak{N}(x_1; f)) = \frac{\tilde{\alpha} - z_{j+1}}{\prod_{i=1}^j (z_{j+1} - z_i)^{s_i}} \tilde{f}'(z_{j+1}).$$

Thus h is the lefthand side of (4.10) where α is replaced by z_{j+1} . Since z_{j+1} is a better approximation to α than $\tilde{\alpha}$, it is straightforward to verify that

$$(4.12) \quad h(x_1, \mathfrak{N}(x_1; f)) = \frac{f^{(r)}(\alpha)}{r!} (1 + o(1)).$$

This means that in both cases using r evaluations of the function and its derivatives given by \mathfrak{N} we can approximate the r th normalized derivative. We prove that this is impossible.

Note that h (see (4.9) or (4.11)) is a continuous function of x_1 at $x_1 = \alpha$ and

$$(4.13) \quad h(\alpha, \mathfrak{N}(\alpha; f)) = \frac{f^{(r)}(\alpha)}{r!}.$$

Let $f_1(x) = f(x) + (x - \alpha)^r$ and let us apply h to the function f_1 . Thus

$$h(\alpha, \mathfrak{N}(\alpha; f)) = h(\alpha, \mathfrak{N}(\alpha; f_1)) = \frac{f^{(r)}(\alpha)}{r!} + 1$$

which contradicts (4.13).

Hence $q_{j+1} \leq p_{j+1}$ which proves (4.8). Keeping in mind $p(E_n^k) = p_{k+1}$ and using (4.5), (4.8) we get

$$\begin{aligned} p(E_n^k) &= \sum_{i=1}^k q_i s_i \leq \sum_{i=1}^k p_i s_i = \sum_{i=1}^{k-1} p_i s_i + p_k s_k \leq (1+s_k) \sum_{i=1}^{k-1} p_i s_i \\ &\leq s_1 \prod_{i=2}^k (s_i + 1) \end{aligned}$$

which proves Theorem 4.1. ■

We want to show that a bound in (4.2) is sharp, i.e., there exist points z_2, \dots, z_k such that the order of information is equal to $s_1 \prod_{i=1}^k (s_i + 1)$.

Let w_μ , $\mu = 1, 2, \dots, k$, be the Hermite interpolatory polynomial of degree less than $r_\mu = s_1 + s_2 + \dots + s_\mu$ defined by

$$(4.14) \quad w_\mu^{(j)}(z_i) = f^{(j)}(z_i), \quad i = 1, 2, \dots, \mu; \quad j = 0, 1, \dots, s_i - 1.$$

Let α_μ be the nearest zero of w_μ to $z_1 = x_1$. (If $s_1 = 1$ then $\alpha_1 = x_1 - \beta f(x_1)$ for any nonzero constant β .)

Define $z_{\mu+1}$ as a point such that

$$(4.15) \quad z_{\mu+1} = \alpha_\mu + O(e_1^\beta), \quad \beta_\mu \geq s_1 \prod_{i=2}^{\mu} (s_i + 1).$$

From (4.14) it follows

$$(4.16) \quad \alpha_\mu - \alpha = \begin{cases} (\beta f'(\alpha) - 1)(\alpha - z_1) + o(\alpha - z_1) & r_\mu = 1 \\ \frac{f^{(r_\mu)}(\alpha)}{r_\mu! f'(\alpha)} \prod_{i=1}^{\mu} (\alpha - z_i)^{s_i} + o\left(\prod_{i=1}^{\mu} (\alpha - z_i)^{s_i}\right) & \text{if } r_\mu > 1. \end{cases}$$

From (4.15) we get

$$(4.17) \quad z_{\mu+1} - \alpha = O(e_1^{q_{\mu+1}}), \quad q_{\mu+1} = s_1 \prod_{i=2}^{\mu} (s_i + 1),$$

which proves that the order of information \mathfrak{N} based on the points $z_{\mu+1}$ from (4.15) is equal to $s_1 \prod_{i=2}^k (s_i + 1)$.

An iteration which uses this information \mathfrak{N} and has the maximal order can be defined as follows.

For $\mu = 1, 2, \dots, k$

- (i) construct w_{μ} from (4.14) using a divided-difference algorithm,
- (ii) apply Newton iteration to the equation $w_{\mu}(x) = 0$ setting

$$y_0 = z_{\mu}$$

$$y_{i+1} = y_i - w'_{\mu}(y_i)^{-1} w_{\mu}(y_i), \quad i = 0, 1, \dots, i_0 - 1,$$

$$z_{\mu+1} = y_{i_0}$$

where

$$(4.18) \quad i_0 = \lceil \log_2(s_{\mu+1} + 1) \rceil.$$

(If $s_1 = 1$ then $z_2 = x_1 - \beta f(x_1)$.)

Then (4.15) holds and

$$(4.19) \quad z_{k+1} - \alpha = O(e_1^{q_{k+1}}), \quad q_{k+1} = s_1 \prod_{i=2}^k (s_i + 1).$$

Furthermore if $\beta_{\mu} > q_{\mu+1}$ in (4.15) then we can specify the constant which appears in the "O" notation in (4.19). Note that $\beta_{\mu} > q_{\mu+1}$ if we redefine i_0 in (4.18) as the smallest integer such that $i_0 > \log_2(s_{\mu+1} + 1)$.

Lemma 4.2

Let φ be the iteration defined as above, $z_{k+1} = \varphi(x_1, \mathfrak{M}(x_1; f))$. If $\beta_\mu > q_{\mu+1}$ for $\mu = 1, 2, \dots, k$ then

$$(4.20) \quad \lim_{x_1 \rightarrow \alpha} \frac{z_{k+1}(x_1) - \alpha}{(x_1 - \alpha)^{q_{k+1}}} = C_{k+1}$$

where

$$C_{\mu+1} = M_{r_\mu} \prod_{j=1}^{\mu-1} M_{r_j}^{s_{j+1}(s_{j+2}+1)\dots(s_\mu+1)} \quad \text{for } \mu = 1, 2, \dots, k$$

and

$$M_i = \begin{cases} (-1)^i \frac{f^{(i)}(\alpha)}{i! f'(\alpha)} & \text{if } i > 1 \\ -\beta f'(\alpha) + 1 & \text{if } i = 1. \end{cases}$$

If

$$(4.21) \quad \underline{K}^{i-1} \leq \left| \frac{f^{(i)}(\alpha)}{i! f'(\alpha)} \right| \leq \bar{K}^{i-1} \quad \text{for } i = r_1, r_2, \dots, r_k$$

then

$$(4.22) \quad c \cdot \underline{K}^{q_{k+1}-1} \leq \lim_{x_1 \rightarrow \alpha} \left| \frac{z_{k+1}(x_1) - \alpha}{(x_1 - \alpha)^{q_{k+1}}} \right| \leq \bar{K}^{q_{k+1}-1} \cdot c$$

where

$$c = \begin{cases} 1 & \text{if } r_1 > 1 \\ |M_1|^{s_2(s_3+1)\dots(s_k+1)} & \text{if } r_1 = 1 \text{ and } k \geq 2 \\ |M_1| & \text{if } r_1 = 1 \text{ and } k = 1 \end{cases} \quad \blacksquare$$

Note that the righthand side of (4.21) follows from the analyticity of f .

Proof

Let $C_i = \lim_{x_1 \rightarrow \alpha} (z_i - \alpha) / (x_1 - \alpha)^{q_i}$. Note that $C_1 = 1$. From (4.15), (4.16) and since $\beta_\mu > q_{\mu+1}$ we get

$$z_{\mu+1}^{-\alpha} = \alpha_\mu^{-\alpha} + z_{\mu+1}^{-\alpha} = M_{r_\mu} \prod_{i=1}^{\mu} (z_i - \alpha)^{s_i} + o(e_1^{q_{\mu+1}}).$$

Thus

$$(4.23) \quad C_{\mu+1} = M_{r_\mu} \prod_{i=1}^{\mu} C_i^{s_i}.$$

Since $C_1 = 1$ we get after some tedious calculations

$$C_{\mu+1} = M_{r_\mu} \prod_{j=1}^{\mu-1} M_{r_j}^{s_{i+1}(s_{i+2}+1)\dots(s_\mu+1)}$$

which proves the first part of Lemma 4.2.

Let $r_1 > 1$. Assume by induction that $\underline{K}^{q_i-1} \leq |C_i| \leq \bar{K}^{q_i-1}$. This is true for $i = 1$ since $C_1 = q_1 = 1$. From (4.23) and (4.21) we have

$$|C_{\mu+1}| \leq \bar{K}^{r_\mu-1 + s_1(q_1-1) + \dots + s_\mu(q_\mu-1)} = \bar{K}^{q_{\mu+1}-1}$$

and similarly we get a lower bound.

Let $r_1 = 1$. Assume by induction that $\underline{K}^{q_i-1} \leq |C_i| \leq \bar{K}^{q_i-1}$ where $c_1 = 1$, $c_2 = |M_1|$ and $c_i = |M_1|^{s_2(s_3+1)\dots(s_{i-1}+1)}$ for $i \geq 3$. This is true for $i = 1$ and 2 since $C_1 = q_1 = q_2 = 1$ and $C_2 = M_{r_1}$. Then

$$|C_{\mu+1}| \leq \bar{K}^{q_{\mu+1}-1} |M_1|^{s_2+s_2s_3+s_4s_2(s_3+1)\dots s_\mu s_2(s_3+1)\dots(s_{\mu-1}+1)} = \bar{K}^{q_{\mu+1}-1} c_{\mu+1}$$

and similarly we get a lower bound. Hence (4.22) holds which

completes the proof. ■

Lemma 4.2 in the case $r_1 > 1$ states that the asymptotic constant C_{k+1} depends exponentially on the order q_{k+1} . This property makes an analysis of the complexity of iteration easier (Traub and Wozniakowski will analyze it in a future paper).

We are now in a position to answer the following question. For given n and k , $k \leq n$, find nonnegative integers s_1, s_2, \dots, s_k to maximize the order of information

$$p_k = \max_{s_1 + \dots + s_k = n} s_1 \prod_{i=2}^k (s_i + 1). \text{ Using a standard technique}$$

it is easy to verify that

$$(4.24) \quad \left(n + (k-1) \left\lfloor \frac{n-1}{k} \right\rfloor \right) \left(1 + \left\lfloor \frac{n-1}{k} \right\rfloor \right)^{k-1} \leq p_k \leq \left(\frac{n+k-1}{k} \right)^k < 2^{n-1}$$

for $k \leq n-2$ and $p_k = 2^{n-1}$ for $k = n-1$ or n . If k is a divisor of $n-1$ then the optimal s_i are given by

$$s_1 = 1 + \frac{n-1}{k} \text{ and } s_i = \frac{n-1}{k} \text{ for } i = 2, \dots, k.$$

For $k = n$ the optimal $s_i \equiv 1$. Furthermore from Theorem 7.1 in Kung and Traub [74] it follows that there are exactly two cases which maximize the order of information,

$$\begin{array}{ll} k = n-1, s_1 = 2, s_i = 1 & \text{for } i = 2, \dots, n, p_{n-1} = 2^{n-1} \\ k = n, s_i = 1 & \text{for } i = 1, \dots, n, p_n = 2^{n-1}. \end{array}$$

The first case means that we use f and f' at the first point and f at the other points. The second case states that we use n function evaluations. From Theorem 4.1 and (4.24) we get

Corollary 4.3

The Kung and Traub conjecture holds for hermitian information ($p_n(0, H) = 2^{n-1}$). ■

The next part of this section deals with the general problem $f^{(m)}(x) = 0$, $m \geq 1$. It seems to us that hermitian information is not always relevant for that problem especially for large m . Note that we have to compute $f^{(m)}(x_1)$ and if the information is hermitian then we have to assume $n \geq m+1$. On the other hand if we use $f^{(m)}(z_1), \dots, f^{(m)}(z_n)$ (which is nonhermitian) then the order of information is 2^{n-1} . However it is interesting to know the optimal order of information for special hermitian cases, e.g., f, f' at z_1 followed by $n-1$ function evaluation at the other points for the problem $f'(x) = 0$, (see Lemma 4.5).

Recall that $p_n(m, H)$ denotes the maximal order of hermitian information. In general we do not know $p_n(m, H)$. We only show some bounds on it.

Lemma 4.4

$$p_n(m, H) \leq 2^{n-1}.$$

Proof

If $\tilde{f} \stackrel{\approx}{\approx} f$ then

$$(4.25) \quad \tilde{f}^{(m)}(x) - f^{(m)}(x) = [G(x) \prod_{i=1}^k (x-z_i)^{s_i}]^{(m)}$$

for an analytic function G . Let $G(x) = \frac{1}{m!}(x-\alpha)^m$. Since $\tilde{f}^{(m+1)}(\alpha)$ tends to $g^{(m+1)}(\alpha) \neq 0$ as x_1 tends to α then setting $x = \alpha$ in (4.25) we have

$$\tilde{f} - \alpha = c(\alpha, x_1) \prod_{i=1}^k (\alpha - z_i)^{s_i}$$

where $c(\alpha, x_1)$ tends to a nonzero limit (see (4.4)).

The proof of Lemma 4.4 may now be obtained analogously to the proof of Theorem 4.1.

Lemma 4.5

Let $n \geq m+1 \geq 2$. Then

$$p_n(m, H) \geq c q(m)^{n-1}$$

where

$$c = c(m) = \frac{2}{(1+2m+\sqrt{t})}, \quad q(m) = \left(\frac{1+\sqrt{t}}{2}\right)^{\frac{1}{m}}$$

and $t = 1 + 4m$.

Proof

Define $s_1 = m+1$ and $s_i = m$ for $i = 2, \dots, k$. Let $z_2 = x_1 + \beta f^{(m)}(x_1)$ for $\beta \neq 0$ and let z_μ , $\mu \geq 3$, be the nearest zero to $z_{\mu-1}$ of the polynomial $w_\mu^{(m)}$ where

$$\begin{aligned} w_\mu^{(j)}(z_i) &= f^{(j)}(z_i), & i &= 1, 2, \dots, \mu-1; \\ & & j &= 0, 1, \dots, m-1, \\ w_\mu^{(m)}(z_1) &= f^{(m)}(z_1) \end{aligned}$$

and w_μ is of degree $\leq (\mu-1)m$. It is straightforward to verify that

$$z_\mu - \alpha = O((x_1 - \alpha)^{q_\mu})$$

where $q_1 = q_2 = 1$ and for $\mu \geq 3$,

$$q_\mu = m(q_1 + \dots + q_{\mu-2}) + q_1 = q_{\mu-1} + mq_{\mu-2}.$$

It is easy to verify that

$$q_{k+1} \geq c \left(\frac{1+\sqrt{t}}{2}\right)^{k+1}$$

where $c = c(m) = 2/(1 + 2m + \sqrt{t})$.

For a given n let $k = \lfloor (n-1)/m \rfloor = \frac{n-1}{m} + \theta$ where $-1 < \theta \leq 0$. The total number of evaluation is equal to $km + 1 \leq n$. Hence $p_n^{(m,H)} \geq p_{km+1}^{(m,H)} \geq q_{k+1} \geq q_{k+1} \geq c q^{(m)} \geq c q^{(m)} \left(\frac{1+\sqrt{t}}{2}\right)^{n-1} \geq c q^{(m)} \geq c q^{(m)} n^{-1}$ which proves Lemma 4.5. ■

Lemma 4.4 and 4.5 state that $p_n^{(m,H)}$ as a function of n is exponentially bounded from below and above. However $\lim_{m \rightarrow \infty} q^{(m)} = 1$.

5. GENERAL INFORMATION, $m = 0$

We deal with the n -evaluation problem for $m = 0$. For small n it is possible to verify the Kung and Traub conjecture and to characterize the information sets for all iterations which have maximal order.

For $n = 1$ the unique piece of information is given by $f(x_1)$. Since $\tilde{f}(x) = f(x) + (x-x_1)$ has the same information as f then $p_1(0) = 1$. This means that for any $y = y(x_1, f(x_1))$ the distance α - y can be at most of first order in α - x_1 . However y is not, in general, an iteration function, see Lemma 3.3. Note also that for any m , $p_1(m) = 1$.

For $n = 2$, Kung and Traub [73] proved that the maximal order of iteration equals two under a certain assumption on the iterations considered. Using our technique we find the order of information for any \mathfrak{N} with $n = 2$. Note that if \mathfrak{N} is hermitian information then $p(\mathfrak{N}) \leq 2$, by Corollary 4.3. Thus it suffices to consider the non-hermitian case. Let us first consider one-point iterations, i.e., $k = 1$ and $\mathfrak{N} = \{f(x_1), f^{(j)}(x_1)\}$ for $j \geq 2$. Then $\tilde{f}(x) = f(x) + (x-x_1)$ and $p(\mathfrak{N}) = 1$. Let us pass to two-point iterations, i.e., $k = 2$ and $\mathfrak{N} = \{f(x_1), f^{(j)}(z_2)\}$ where $j \geq 1$ and

$z_2 = z_2(x_1, f(x_1))$. If $j \geq 2$ then $\tilde{f}(x) = f(x) + (x-x_1)$ and $p(\mathfrak{N}) = 1$. Let $j = 1$. Then $\tilde{f}(x) = f(x) + (x-x_1)(x-2z_2+x_1)$. From this we get

$$\tilde{\alpha} - \alpha \cong (\alpha - x_1)(\alpha - y), \quad y = 2z_2 - x_1.$$

Since $y = y(x_1, f(x_1))$ then $\alpha - y$ can be at most of first order in $(\alpha - x_1)$. Hence $p(\mathfrak{N}) \leq 2$ and $p(\mathfrak{N}) = 2$ if, for instance, $z_2 = x_1 + \beta f(x_1)$, for any constant $\beta \neq 0$.

It is easy to verify that, in addition, $p_2(m) = 2$ for any m .

For $n = 3$, $p_3(0) = 4$. There are a number of information sets \mathfrak{N} for which $p(\mathfrak{N}) = 4$. A proof and discussion may be found in Meersman [75].

Unfortunately the proof technique used to establish the cases $n = 2, 3$ cannot be used for general n since there are too many sub-cases to investigate.

We now wish to discuss some general properties of the n -evaluation problem.

Recall that $E_n^k = (e_{ij})$ is the incidence matrix of the information \mathfrak{N} and let

$$(5.1) \quad M_r = \sum_{j=0}^r \sum_{i=1}^k e_{ij}$$

denote the total number of evaluations $f, f', \dots, f^{(r)}$ at z_1, \dots, z_k , $r = 0, 1, \dots$.

The incidence matrix E_n^k satisfies the Pólya conditions if

$$(5.2) \quad M_r \geq r+1 \quad \text{for } r = 0, 1, \dots, n-1.$$

(See Sharma [72].) If E_n^k satisfies the Pólya conditions then $e_{ij} = 0$ for any i and $j \geq n$. This means we do not use

derivatives of order higher than $n-1$. Note that hermitian E_n^k satisfies the Pólya conditions. Furthermore all known information sets with maximal order of information have E_n^k which satisfy the Pólya conditions.

Let $j' = j'(E_n^k)$ be a nonnegative integer such that

$$M_r \geq r+1 \text{ for } r = 0, 1, \dots, j' \text{ and } M_{j'+1} < j'+2.$$

Since $j'+1 \leq M_{j'} \leq M_{j'+1} \leq j'+1$ then $e_{i, j'+1} = 0$ which means that we do not use the $(j'+1)$ derivative. We shall call such $j' = j'(E_n^k)$ an index of E_n^k . E_n^k satisfies the Pólya conditions if and only if its index is equal to $n-1$.

We introduce the concept of the polynomial order of information $\text{pol}(\mathfrak{N})$ defined by

$$(5.3) \quad \text{pol}(\mathfrak{N}) = \begin{cases} 0 & \text{if } B \text{ is empty} \\ \sup B & \text{otherwise} \end{cases}$$

where

$$B = \{q \geq 1: \forall f \in \mathfrak{F}, f(\alpha) = 0, \forall \tilde{f} \in \mathfrak{N} \text{ and } \tilde{f}-f \in \Pi_n,$$

$$\limsup_{x_1 \rightarrow \alpha} \frac{|\alpha - \tilde{\alpha}|}{|x_1 - \alpha|^{q-\epsilon}} = 0, \forall \epsilon > 0\},$$

and Π_n denotes a class of polynomials of degree $\leq n$. Compare with the order of information where is not assumed that $\tilde{f}-f \in \Pi_n$, see (2.10). Thus $p(\mathfrak{N}) \leq \text{pol}(\mathfrak{N})$. Similarly let $\text{pol}(n) = \sup_{\mathfrak{N}} p(\mathfrak{N})$. This gives

$$(5.4) \quad p_n(0) \leq \text{pol}(n).$$

We show some properties of $\text{pol}(n)$. From Section 4 it follows that $\text{pol}(n) \geq 2^{n-1}$ and $\text{pol}(n) = 2^{n-1}$ for hermitian

information. Furthermore it is possible to show that $\text{pol}(n) = 2^{n-1}$ for $n = 1, 2, 3$ and that $\text{pol}(n)$ is an increasing function of n .

Lemma 5.1

Let j' be the index of the incidence matrix E_n^k of \mathfrak{N} .
Then

$$\text{pol}(\mathfrak{N}) \leq \text{pol}(j'+1).$$

Proof (Compare with the proof of the Schoenberg Lemma in Schoenberg [66] and Sharma [72], Lemma 1.)

Let $E_{j'}^k$ denote the first $(j'+1)$ columns of E_n^k . Assume $f \in \Pi_{j'+1}$. Then $z_i = z_i(x_1; \mathfrak{N}(x_1; f)) = z_i(x_1; \mathfrak{N}_1(x_1; f))$ where \mathfrak{N}_1 is the information based on $E_{j'}^k$. Let $h \in \Pi_{j'+1}$ and

$$(5.5) \quad h^{(j)}(z_i) = 0 \quad \text{for } (i, j) \in e_n^k \text{ and } j \leq j'.$$

The total number of homogeneous equations in (5.5) is equal to $M_{j'} = j'+1$ and since we have $j'+2$ unknowns then there exists a nonzero h satisfying (5.5). Furthermore $h^{(j)}(x) \equiv 0$ for $j \geq j'+2$ which means that $h^{(j)}(z_i) = 0$ for all $(i, j) \in e_n^k$. Define $\tilde{f}(x) = f(x) + h(x)$ we get

$$(5.6) \quad \tilde{\alpha} - \alpha = \frac{1}{g'(\alpha)} (1 + o(1))h(\alpha).$$

But $h(\alpha)$ depends only on $E_{j'}^k$, and it can be at most of order $\text{pol}(j'+1)$. This proves that $\text{pol}(\mathfrak{N}) \leq \text{pol}(j'+1)$. ■

Since $\text{pol}(n)$ is an increasing function of n we immediately have

Corollary 5.2

A necessary condition for \mathfrak{N} to have the maximal polynomial order $\text{pol}(n)$ is that its incidence matrix E_n^k satisfies

the Pólya conditions. ■

We believe that $\text{pol}(n) = 2^{n-1}$. However to find even a crude upper bound on $\text{pol}(n)$ seems to be hard. We give an upper bound on $\text{pol}(n)$ under the following conjecture.

Conjecture 5.3

Let $\varphi_1, \varphi_2, \dots, \varphi_n$ be any n -point iterations. Then there exists a function $f \in \mathfrak{F}$ such that

$$(5.7) \quad \lim_{x_1 \rightarrow \alpha} \left| \frac{\varphi_i(x_1; \mathfrak{N}(x_1; f)) - \alpha}{e_1^{\text{pol}(n)+\epsilon}} \right| = +\infty, \quad \forall \epsilon > 0, \quad \forall i \leq n. \quad \blacksquare$$

Assume for simplicity that $C_i = C_i(f, \varphi_i) = \lim_{x_1 \rightarrow \alpha} \left| \frac{\varphi_i(x_1; \mathfrak{N}(x_1; f)) - \alpha}{e_1^{\text{pol}(n)}} \right|$ exist for $i = 1, 2, \dots, n$. The conjecture 5.3 states that they are all different from zero for one function. Note that it holds for $n = 1$.

Lemma 5.4

If (5.7) holds then $\text{pol}(n) < n!$ for $n \geq 3$.

Proof

Let E_n^k be the incidence matrix of \mathfrak{M} . Let $0 \neq h \in \Pi_n$ and $h^{(j)}(z_i) = 0$ for $(i, j) \in e_n^k$. Then

$$h(x; x_1) = a(x_1)(x-h_1)(x-h_2)\dots(x-h_j)$$

where $1 \leq j \leq n$ and $a(x_1)$ is chosen in order to ensure that $h(x; x_1)$ tends to an analytic function as x_1 tends to α . Note that $h_1 = x_1$ and $h_i = h_i(z_1, z_2, \dots, z_k)$ depends on at most $(n-1)$ evaluations. If $\lim_{x_1 \rightarrow \alpha} h_i = \alpha$ then h_i can be treated as an iteration. From (5.7) we get

$$|h_i - \alpha| \geq c |e_1|^{\text{pol}(n-1)+1-\epsilon}, \quad c > 0,$$

for any $\epsilon > 0$. Since it holds for any \mathfrak{N} we have

$$\text{pol}(n) \leq (n-1) \text{pol}(n-1) + 1 < n \text{pol}(n-1) \leq n! \quad \blacksquare$$

The next part of this section deals with a restrictive class of n -point iterations. We use n evaluations per step and we assume that an iteration is exact for a function $f \in \Pi_{n-1}$. We shall say that $\varphi \in \Phi_n$ if $\varphi(x_1; \mathfrak{N}(x_1; f)) = \alpha$ whenever $f \in \Pi_{n-1}$ and x_1 is close to α . Note that all iterations considered in Section 4 belong to Φ_n .

Next we shall say that the problem is locally well-posed for f if for every $h \in \Pi_{n-1}$ such that

$$h^{(j)}(z_i) = 0 \quad \text{for} \quad (i,j) \in e_n^k$$

it follows $h \equiv 0$ for all x_1 close to x .

Note that Birkhoff interpolation for E_n^k is well-posed if $\forall (x_1, x_2, \dots, x_k) h^{(j)}(z_i) = 0$ for $(i,j) \in e_n^k$ and $h \in \Pi_{n-1} \Rightarrow h \equiv 0$ (see Sharma [72]). Thus, if Birkhoff interpolation is well-posed then the problem is locally well-posed but not in general vice versa.

Lemma 5.5

If an iteration φ is exact for $f \in \Pi_{n-1}$, $\varphi \in \Phi_n$, then

- (i) E_n^k satisfies the Polya conditions,
- (ii) the problem is locally well-posed for $f \in \Pi_{n-1}$,
- (iii) $p(\mathfrak{N}) \leq n(n+1)^{n-1}$.

Proof

Suppose that the problem is not locally well-posed for $f \in \Pi_{n-1}$. Then there exists a nonzero $h \in \Pi_{n-1}$ such that

$h^{(j)}(z_i) = 0$ for $(i,j) \in e_n^k$. Define $\tilde{f}(x) = f(x) + h(x)$.
 Since $\tilde{f} \in \Pi_{n-1}$ and $\tilde{f}(\alpha) \neq 0$ then

$$\alpha = \varphi(x_1, \mathfrak{N}(x_1, f)) = \varphi(x_1, \mathfrak{N}(x_1, \tilde{f})) \neq \tilde{\alpha}.$$

This contradicts that $\varphi \in \Phi_n$. Hence (ii) holds. Let j' be the index of E_n^k . If $j' < n-1$ then there exists a nonzero $h \in \Pi_{j'+1}$ such that $h^{(j)}(z_i) = 0$ for all $(i,j) \in e_n^k$, see the proof of Lemma (5.1). This contradicts that the problem is locally well-posed. Thus, (i) holds.

To prove (iii) it suffices to note that if

$$E_n^k \leq \tilde{E}_{\tilde{n}}^k \quad \text{then} \quad p(E_n^k) \leq p(\tilde{E}_{\tilde{n}}^k)$$

for $n \leq \tilde{n}$ where by $E_n^k = (e_{ij}) \leq \tilde{E}_{\tilde{n}}^k = (\tilde{e}_{ij})$ we mean $e_{ij} \leq \tilde{e}_{ij}$ for $(i,j) \in e_n^k$.

Define $\tilde{E}_{\tilde{n}}^k$ as a hermitian matrix where $\tilde{n} = kn$,

$$\tilde{e}_{ij} = 1 \quad \text{for } i = 1, 2, \dots, k \text{ and } j = 0, 1, \dots, n-1.$$

Of course $E_n^k \leq \tilde{E}_{\tilde{n}}^k$ and from Theorem 4.1 we get

$$p(\tilde{E}_{\tilde{n}}^k) \leq n(n+1)^{n-1}$$

which proves (iii). ■

6. FINAL REMARKS

The problem of the maximal order of n -point iterations is connected with Birkhoff interpolation which has been open almost 70 years. The main difficulty is to estimate the difference between the zeros, $\tilde{\alpha} - \alpha$, of any two functions with the same information, $\tilde{f} \equiv f$. Note that \tilde{f} can belong to Π_{n-1} for

all if the problem is well-posed. However up to now we do not know when Birkhoff interpolation is well-posed. There are many reasons to believe that hermitian information (interpolation without gaps) is optimal. However there also exists nonhermitian information with order 2^{n-1} .

For nonhermitian information \mathfrak{N} it is hard to find the order $p(\mathfrak{N})$. We know the order of such information only in a few cases. The first one is a Brent iteration based on $\mathfrak{N} = \{f(z_1), f'(z_1), \dots, f^{(j)}(z_1), f^{(r)}(z_2), f^{(r)}(z_3), \dots, f^{(r)}(z_k)\}$ for suitable chosen z_i where $0 < r \leq j+1$ (see Brent [75]). This information uses $n = j+k$ evaluations and has the order $p(\mathfrak{N}) = j + 2k - 1$, see Meersman [75]. Note that this problem is well-posed. The second example is Abel-Goncarov information given by

$$\mathfrak{N} = \{f(z_1), f'(z_2), \dots, f^{(n-1)}(z_n)\},$$

see Sharma [72]. Recall that if $z_i = z_1$ for $i = 2, \dots, n$ then we get one-point information which has the order n (even in the multivariate and abstract cases). For Abel-Goncarov information it is possible to prove

$$n \leq p(\mathfrak{N}) \leq 2n$$

but we do not know whether this upper bound is sharp. Finally let us mention lacunary information given by

$$\mathfrak{N} = \{f(z_1), f''(z_1), f(z_2), f''(z_2), \dots, f(z_k), f''(z_k)\}$$

and $n = 2k$, see Sharma [72]. It is possible to verify that

$$\frac{1}{2} 2^{n/2} \leq p(\mathfrak{N}) \leq \frac{3}{4} 2^n$$

but the exact value of $p(\mathfrak{N})$ is unknown.

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